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### NUMERICAL OPTIMIZATION

Let  $x_k$  be the current iterate and  $p_k$  a non-zero direction. Let  $0 < c < 1$ . The one-dimensional minimizer along  $x_k + p_k$  is (see the previous exercise)  $k = f'(x_k) p_k / (f'(x_k) p_k + c)$ . Direct substitution then yields  $f(x_k + p_k) = f(x_k) + (f'(x_k) p_k)^2 / (2(f'(x_k) p_k + c))$ . Now, since  $f_k = Q x_k + b$ , after some algebra we get  $f(x_k + p_k) = f(x_k) + (f'(x_k) p_k)^2 / (2(f'(x_k) p_k + c))$ , from which the first inequality in the Goldstein conditions is evident.

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